NPTEL Video Course - Management - NOC:Financial Derivatives and Risk Management

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Co-ordinating Institute - IIT - Roorkee

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

Lecture 1 - Overview of Derivatives
Lecture 2 - Forwards
Lecture 3 - Forwards
Lecture 4 - Forwards Pricing
Lecture 5 - Futures
Lecture 6 - Futures
Lecture 7 - Forwards and Futures Prices, Exposure
Lecture 8 - Exposure and Risk
Lecture 9 - Basics of Futures Hedging
Lecture 10 - Futures Hedging
Lecture 11 - Futures Hedging
Lecture 12 - Futures Hedging
Lecture 13 - Mean Variance Portfolio Theory
Lecture 14 - Capital Asset Pricing Model
Lecture 15 - Systematic and Unsystematic Risk
Lecture 16 - Index Futures
Lecture 17 - Hedging with Index Futures
Lecture 18 - Index Futures
Lecture 19 - Spot Interest Rates and YTM
Lecture 20 - YTM, Other Yield Measures
Lecture 21 - Interest Rate Risk
Lecture 22 - Duration and Price Sensitivities, Immunization
Lecture 23 - Interest Rate Futures
Lecture 24 - T-Bill Futures
Lecture 25 - T-Bill Futures
Lecture 26 - T-Bill Futures
Lecture 27 - Tailing the Hedge; Clean and Dirty Price
Lecture 28 - US T-Bond Futures
Lecture 29 - US T-Bond Futures

Lecture 30 - Options
Lecture 31 - Options
Lecture 32 - Options
Lecture 33 - American Options
Lecture 34 - Basic Option Trading Strategies
Lecture 35 - Option Strategies (Continued...)
Lecture 36 - Option Spread Strategies
Lecture 37 - Stochastic Processes
Lecture 38 - Stochastic Processes
Lecture 39 - Stochastic Processes
Lecture 40 - Stochastic Processes
Lecture 41 - Stochastic Calculus
Lecture 42 - Stock Price Distributions; Fokker Planck Equation and Solution
Lecture 43 - Lognormal Distribution
Lecture 44 - Option Pricing
Lecture 45 - Option Pricing
Lecture 46 - Girsanov Theorem; Black Scholes Model
Lecture 47 - Black Scholes Model (Continued...)
Lecture 48 - Features of BS Model
Lecture 49 - Solution of BS PDE; Option Greeks
Lecture 50 - Option Greeks
Lecture 51 - Option Greeks
Lecture 52 - Option Greeks
Lecture 53 - Option Greeks
Lecture 54 - Option Greeks
Lecture 55 - Forward Rate Agreements; Swaps
Lecture 56 - Swaps
Lecture 57 - Swaps
Lecture 58 - Currency Swaps; Value at Risk
Lecture 59 - Value at Risk
Lecture 60 - Value at Risk